



Form PTO-1449 (modified)	Atty. Docket No. NewMkt-P99-4	Serial No. 09/467646
List of Patents and Publications for Applicant's INFORMATION DISCLOSURE STATEMENT	Applicant: Anthony F. Herbst et al.	
(Use several sheets if necessary)	Filing Date: December 20, 1999	Group: RECEIVED 61
U.S. Patent Documents See Page 1	Foreign Patent Documents See Page 2	Other Art See Page 2

U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date If App.
Dml	A1	5,870,720	Feb. 9, 1999	Method for Implementing a Restructuring Exchange of an Excessive Undivided Debt. chusid, et al	705/38	705/35	Jun. 15, 1994
Dml	A2	4,674,044	Jun. 16, 1987	Automated Securities Trading System kelmes, et al	364/408	340/825.26	Jan. 30, 1985
Dml	A3	5,875,437	Feb. 23, 1999	System for the Operation and Management of One or More Financial Accounts Through the Use of a Digital Communication and Computation for Exchange, Investment and Borrowing Atkins	705/40		Apr. 15, 1997

Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
	B1						
	B2						

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
Dml	C1	Herbst, Anthony F. and Nicholas O. Ordway. "Stock Index Futures Contracts and Separability of Returns." <i>The Journal of Futures Markets</i> , Vol. 4, No. 1, pp. 87-102 (1984)
Dml	C2	Hill, Joanne M. and Humza Naviwala. "Synthetic and Enhanced Index Strategies Using Futures on U.S. Indexes." <i>The Journal of Portfolio Management</i> , May 1999, pp. 61-74
Dml	C3	McGinn, Daniel. "The Ultimate Guide to Indexing." <i>Bloomberg</i> , September 1999, pp. 66-83.
Dml	C4	Miller, Todd and Timothy S. Meckel. "Beating Index Funds with Derivatives." <i>The Journal of Portfolio Management</i> , May 1999, pp. 75-87
Dml	C5	Herbst, Anthony F., Joseph P. McCormack, Elizabeth N. West. "Investigation of Lead-Lag Relationship between Spot Stock Indices and Their Futures Contracts." <i>The Journal of Futures Markets</i> , Vol. 7, No. 4, pp. 373-381 (1987).
Dml	C6	PIMCO Funds. "PMCO Stocks Plus Fund." (08/19/99) 12 Pages, http://www.pimcofunds.com .

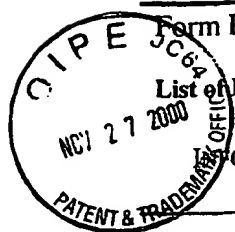
EXAMINER:

DATE CONSIDERED:

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)

C: 56468; NEW MKT P99-4, 1449.



Form PTO-1449 (modified)

List of Patents and Publications for Applicant's

INFORMATION DISCLOSURE STATEMENT

Atty. Docket No.

NewMrkt-
P99-4

Serial No.

09/467646

Applicant: Anthony F. Herbst et al.

RECEIVED

DEC 04 2000

Filing Date:

December 20, 1999

Group:

2768

Technology Center 2100

(Use several sheets if necessary)

U.S. Patent Documents

See Page 1

Foreign Patent Documents

See Page 1-2

Other Art

See Page 2

U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date if App.
<i>Due</i>	A1	5,126,936	Jun. 30, 1992	Goal-Directed Financial Asset Management System <i>Champion, et al.</i>	364	408	Sept. 1, 1989
<i>Due</i>	A2	5,148,365	Sept. 15, 1992	Scenario Optimization	364	402	Aug. 15, 1989 <i>Dembo</i>
<i>Due</i>	A3	5,227,967	Jul. 13, 1993 <i>Bailey</i>	Security Instrument Data System Without Property Inapplicable Nulls	364	408	Mar. 20, 1989
<i>Due</i>	A4	5,799,287	Aug. 25, 1998	Method and Apparatus for Optimal Portfolio Replication <i>Dembo</i>	705	36	May 20, 1997
<i>Due</i>	A5	5,806,048	Sept. 8, 1998 <i>Kiran, et al.</i>	Open End Mutual Fund Securitization Process	705	36	Oct. 12, 1995
<i>Due</i>	A6	5,819,238	Oct. 6, 1998 <i>Fernholz</i>	Apparatus and Accompanying Methods for Automatically Modifying a Financial Portfolio Through Dynamic Re-Weighting Based on a Non-Constant Function of Current Capitalization Weights	705	36	Dec. 13, 1996
<i>Due</i>	A7	6,018,722	Jan. 25, 2000 <i>Ray, et al.</i>	S.E.C. Registered Individual Account Investment Advisor Expert System.	705	36	Jan. 19, 1997

7/3/08
T.T.

Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
	B1						

EXAMINER:

Dan M. Keel

DATE CONSIDERED:

7/9/02

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)

C: 56468(NEWMRKT.P99-4.1449.2)